

MSCI China A Consumer Staples Index (USD)

The **MSCI China A Consumer Staples Index** captures large and mid cap representation across China securities listed on the Shanghai and Shenzhen exchanges. The index covers only those securities that are accessible through "Stock Connect". The index is designed for international investors and is calculated using China A Stock Connect listings based on the offshore RMB exchange rate (CNH). All securities in the index are classified in the Consumer Staples sector as per the Global Industry Classification Standard (GICS®).

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (MAR 2009 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI China A Consumer Staples	MSCI China A
2023	-15.65	-13.27
2022	-20.28	-25.74
2021	-4.80	3.36
2020	92.18	43.46
2019	78.94	36.40
2018	-22.67	-30.16
2017	91.30	30.07
2016	4.72	-15.27
2015	12.60	3.46
2014	17.63	48.79
2013	-9.23	-3.39
2012	-1.42	11.62
2011	6.81	-17.17
2010	15.00	-12.12

INDEX PERFORMANCE – GROSS RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 25, 2008	FUNDAMENTALS (MAR 29, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI China A Consumer Staples	0.93	-1.67	-20.62	-1.67	-12.40	7.75	16.82	15.49		1.92	26.92	18.82	5.61
MSCI China A	-0.11	0.71	-16.55	0.71	-11.22	0.04	5.67	5.15		2.43	14.82	11.41	1.58

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 25, 2008	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI China A Consumer Staples	4.97	31.28	29.88	29.00	-0.35	0.33	0.63	0.62	53.38	2021-02-15–2024-02-02
MSCI China A	13.68	21.31	21.21	24.31	-0.57	0.01	0.29	0.28	50.30	2015-06-08–2016-01-28

¹ Last 12 months

² Based on monthly gross returns data

³ Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

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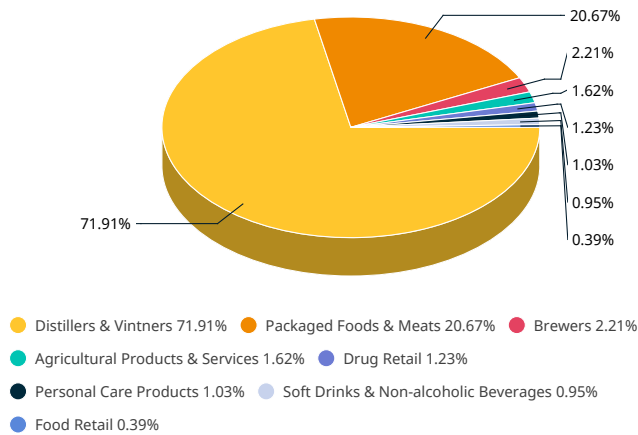
INDEX CHARACTERISTICS

MSCI China A Consumer Staples	
Number of Constituents	38
Mkt Cap (USD Millions)	
Index	217,592.76
Largest	88,390.97
Smallest	760.18
Average	5,726.13
Median	1,496.73

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
KWEICHOW MOUTAI A (HK-C)	88.39	40.62
WULIANGYE YIBIN A (HK-C)	24.62	11.32
SHANXI XINGHUAC A (HK-C)	12.35	5.68
LUZHOU LAOJIAO A (HK-C)	11.23	5.16
MUYUAN FOODSTUFF A(HK-C)	9.74	4.48
FOSHAN HAITIAN A (HK-C)	7.55	3.47
INNER MONGOL YIL A(HK-C)	7.34	3.37
JIANGSU YANGHE A (HK-C)	6.08	2.79
WENS FOODSTUFF A (HK-C)	5.22	2.40
ANHUI GUJING A (HK-C)	4.39	2.02
Total	176.91	81.30

SUB-INDUSTRY WEIGHTS



China A shares are quoted in local currency (Renminbi).

The MSCI China A Consumer Staples Index was launched on Jun 08, 2018. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

ABOUT MSCI

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